<u>**In the Claims**</u>

1-33 cancelled.

34. (Currently amended)   A computer-implemented method for solving a current financial portfolio optimization problem comprising the steps of:

storing, on a computer, a plurality of data groups each associated with one of a plurality of anticipated financial portfolio optimization problems, each of the data groups including optimal solutions to a corresponding anticipated financial portfolio optimization problem, each of the data groups further including input values and intermediate calculation values associated with the corresponding anticipated financial portfolio optimization problem;

[[pre-]]solving, using said computer, the plurality of anticipated financial portfolio optimization problems;

compiling, using said computer, ~~the plurality of data groups based on the of the pre-solving step~~ <u>a set of results from said solved anticipated financial portfolio optimization problems</u>;

preparing and storing, on said computer, a plurality of look-up tables for identifying each of ~~the plurality of data groups~~ <u>said results</u>, the plurality of look-up tables containing equation names, RHS (Right Hand Side) values, and objective values pertaining to the plurality of anticipated financial portfolio optimization problems;

solving, using said computer, the current financial portfolio optimization problem using the stored <u>results from said solved anticipated financial portfolio optimization problems</u> ~~data groups~~, the solving step including the steps of:

selecting, using user-defined functions, at least one of the stored ~~results~~ <u>plurality</u> ~~of data groups~~ <u>using</u> the look-up tables; and

determining whether or not the selected <u>result</u> ~~data group~~ contains optimal solutions to the current financial portfolio optimization problem;

wherein, if the determining step determines that the selected <u>result</u> ~~data group~~ contains optimal solutions to the current financial portfolio optimization problem, then the optimal solutions included in the selected <u>result</u> ~~data group~~ are output as optimal solutions to the current financial portfolio optimization problem; and

wherein, if the determining step determines that the selected <u>result</u> ~~data group~~ does not contain optimal solutions to the current financial portfolio optimization problem, then the selected <u>result</u> ~~data group~~ is modified using a search method, and the current financial portfolio optimization problem is iteratively solved using the modified data group to obtain optimal solutions to the current problem.

35. (Currently amended)   A system for solving a current financial portfolio optimization problem comprising:

a storage unit, in a computer, storing a plurality of data groups each associated with one of a plurality of anticipated financial portfolio optimization problems, each of the data groups including optimal solutions to a corresponding anticipated financial portfolio optimization problem, each of the data groups further including input values and intermediate calculation

values associated with the corresponding anticipated financial portfolio optimization problem;

and

an optimization unit in said computer, said optimization comprising:

means for [[pre-]]solving the plurality of anticipated financial portfolio optimization

problems;

means for compiling <u>a set of results from said solved anticipated financial portfolio</u>

<u>optimization problems</u> ~~the plurality of data groups based on the results of the pre-solving~~;

means for preparing and storing a plurality of look-up tables for identifying each of <u>said</u>

<u>results</u> ~~the plurality of data groups~~, the plurality of look-up tables containing equation names,

RHS (Right Hand Side) values, and objective values pertaining to the plurality of anticipated

financial portfolio optimization problems;

means for solving the current financial portfolio optimization problem using the stored

<u>results from said solved anticipated financial portfolio optimization problems</u> ~~data groups~~, the

solving means including:

means for selecting, using user-defined functions, at least one of the <u>results</u> ~~stored~~

~~plurality of data groups~~ using the look-up tables; and

means for determining whether or not the selected <u>result</u> ~~data group~~ contains

optimal solutions to the current financial portfolio optimization problem;

wherein, if the determining means determines that the selected <u>result</u> ~~data group~~ contains

optimal solutions to the current financial portfolio optimization problem, then the optimal

solutions included in the selected ~~result~~ <s>data group</s> are output as optimal solutions to the current

financial portfolio optimization problem; and

wherein, if the determining means determines that the selected result <s>data group</s> does not

contain optimal solutions to the current financial portfolio optimization problem, then the

selected result <s>data group</s> is modified using a search method, and the current financial portfolio

optimization problem is iteratively solved using the modified data group to obtain optimal

solutions to the current problem.